

Fixed Income Daily Report

Friday, 27 October 2023 09:04:59

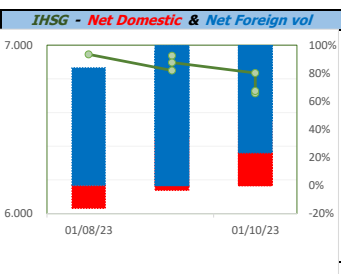
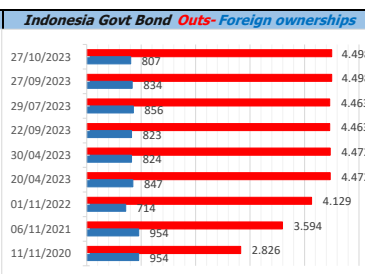
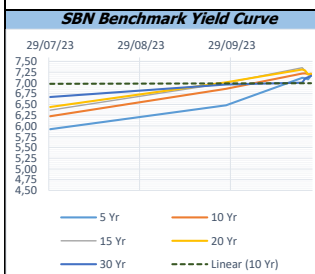
Global Market				Policy rates				
Indicator	price yesterday	TOD price	% chg.	Indicator	Date	Last	Prev.	Trend
USD/IDR Today	15920	15918	-0,01%	BI-7 DS RR		6,00	5,75	↑
SGD/IDR Spot	11606	11624	0,15%	BI - Depfac	19/10/2023	5,25	5,00	↑
MYR/IDR Spot	3325	3333	0,24%	BI - LF		6,75	6,50	↑
SAR/IDR Spot	4237	4243	0,14%	US Fed's Current Range		5,50	5,50	→
US - Dow Jones Industrial Average	33036	32784	-0,77%	LPS IDR		4,25	4,25	→
Tokyo - Nikkei 225	30602	30902	0,97%	LPS USD	01/10/2023	2,25	2,25	→
Hong Kong - Hang Seng Index	17045	17215	0,99%	LPS BPR		6,75	6,75	→
Singapore - Srait Time Index STI	3071	3071	0,00%					
Indonesia - IHSG	6715	6728	0,20%					
WTI Crude Oil Future/ barrel (Oct. 2023)	90,28	90,28	0,00%					
Gold Spot \$/Oz	1986,34	1986,64	0,02%					
Ice Newcastle Coal/ metric ton	133,50	135,70	1,62%					
Malaysia CPO Contract (MYR/Metric ton)	3680,00	3680,00	0,00%					

Indonesia Economic Data (in US\$ Billion, or percentage)				
Indicator	Date	Last	Prev.	Trend
GDP (Gross Domestic Bruto)	30/06/2023	5,17	5,04	↑
CPI (YoY)	30/09/2023	2,28	3,27	↓
CPI Core (YoY)	30/09/2023	2,00	-8,26	↓
CPI (MoM)	31/08/2023	0,19	-0,02	↑
Trade Balance (USD Billion)	30/09/2023	\$ 3.418	\$ 3.118	↑
Export Growth	30/09/2023	\$ -16,17	\$ -21,24	↑
Import Growth	30/09/2023	\$ -12,45	\$ -14,77	↓
Foreign Reserves	30/09/2023	\$ 134,90	\$ 137,09	↓
Balance of Payment	30/06/2023	\$ -1.900	\$ 2.982	↓

Foreign currency (US\$) and Money Market (Rp.)				
Tenor	Sett. Date	BID	OFFER	Gap.
TOD	27/10/2023	15.930	15.925	-5,00
TOM	28/10/2023	15.930	15.925	-4,90
SPOT	31/10/2023	15.930	15.925	-4,90
NDF 1Mo.	30/11/2023	15.922	15.933	11,00
D-NDF 3Mo.	31/01/2024	15.941	15.955	14,00
1 Wk.	07/11/2023	15.931	15.926	-4,70
2 Wk.	14/11/2023	15.931	15.928	-3,80
1 Mo.	30/11/2023	15.933	15.931	-2,00
2 Mo.	29/12/2023	15.935	15.935	-0,29
3 Mo.	31/01/2024	15.938	15.936	-2,00
6 Mo.	30/04/2024	15.948	15.953	5,00
1 Yr.	31/10/2024	15.989	16.000	11,50

Money Market Rates (ACT/360)									
RATE	O/N	1 Wk	2 Wk	1 Mo	2 Mo	3 Mo	6 Mo	9 Mo	1 Yr
INTERBANK (IDR)	5,84%	6,23%	6,48%	6,38%	5,76%	6,12%	7,05%	no data	no data
INTERBANK (USD)	no data	0,12%	no data	no data	no data	no data	no data	no data	no data
INDONESIA	5,84%								
SIBOR (SGD)	0,10%	0,14%	no data	0,17%	0,21%	0,25%	0,35%	0,47%	0,58%
LIBOR (USD)	5,06%	no data	no data	5,44%	no data	5,65%	5,88%	no data	6,04%
JIBOR (IDR)	5,84%	6,25%	no data	6,64%	no data	6,93%	7,07%	no data	7,20%

Indonesia Government Bond									
Seri	Coupon	Bid	Offer	Bid Yield	Day(s) to Next Coupon	Last Week	Last Month	Day(s) to maturity	Trend
FR0064	6,125	95,91	96,40	7,194	15	96,65	98,23	1635 Hari	↓
FR0070	8,375	100,56	100,76	6,780	136	100,84	101,03	134 Hari	↓
FR0077	8,125	100,64	100,89	6,888	15	100,97	101,21	194 Hari	↓
FR0081	6,500	99,08	99,43	7,105	45	99,66	100,29	585 Hari	↓
FR0084	7,250	100,21	100,69	7,140	107	101,52	102,01	827 Hari	↓
FR0090	5,125	94,00	94,54	7,112	167	94,36	96,00	1245 Hari	↓
FR0091	6,375	94,66	95,03	7,228	167	94,90	97,32	3047 Hari	↓
FR0092	7,125	98,64	99,08	7,258	45	99,21	101,42	6709 Hari	↓
FR0093	6,375	91,97	93,63	7,311	76	94,09	96,03	4937 Hari	↓
PBS012	8,875	112,67	113,28	6,803	15	113,05	116,38	2897 Hari	↓
PBS031	4,000	98,16	98,46	6,657	76	98,34	98,43	254 Hari	↓
PBS032	4,875	95,55	96,49	6,693	76	96,03	96,87	974 Hari	↓
PBS029	6,375	95,43	95,95	7,001	136	95,70	99,15	3736 Hari	↓
PBS034	6,500	95,75	96,47	6,949	45	96,69	98,31	5628 Hari	↓
FR0100	6,625	95,94	96,35	7,188	107	95,93	98,49	3708 Hari	↑
FR0095	6,375	96,82	97,19	7,166	107	97,62	99,37	1726 Hari	↓
FR0096	7,000	98,67	99,03	7,196	107	99,45	100,71	3348 Hari	↓
FR0098	7,125	99,09	99,50	7,225	45	98,45	101,10	5268 Hari	↑
FR0097	7,125	99,06	99,51	7,214	45	98,34	101,03	7069 Hari	↑
FR0089	6,875	96,42	97,09	7,173	107	98,16	98,76	10011 Hari	↓
PBS036	5,375	97,28	97,48	7,001	107	98,04	98,35	645 Hari	↓
PBS003	6,000	98,45	99,21	6,540	76	98,82	99,37	1156 Hari	↓
PBSG001	6,625	100,49	101,09	6,521	136	101,07	101,84	2117 Hari	↓
PBS037	6,875	97,70	99,44	7,156	136	98,82	103,49	4457 Hari	↓
PBS033	6,750	95,19	96,79	7,174	45	96,38	99,00	8510 Hari	↓



Tim Riset:

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